

Notice of References Cited	Application/Control No. 09/738,618		Applicant(s)/Patent Under Reexamination HENNINGER ET AL.	
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U.S. PATENT DOCUMENTS

*		Document Number Country Code-Number-Kind Code	Date MM-YYYY	Name	Classification
	A	US-5742775	04-1998	King	
	B	US-			
	C	US-			
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NON-PATENT DOCUMENTS

*		Include as applicable: Author, Title Date, Publisher, Edition or Volume, Pertinent Pages)
	U	HNG Financial Appendix 1999.
	V	Falkenstein, Eric and Hanweck, Jerry; "Minimizing Basis Risk from Nonparallel Shifts in the Yield Curve"; June 1996.
	W	Interest Rate Swaps, September 1999.
	X	Chen, Andrew; Wharton: The Market Value and Dynamic Interest Rate Risk of Swaps; February 1996.

*A copy of this reference is not being furnished with this Office action. (See MPEP § 707.05(a).)
Dates in MM-YYYY format are publication dates. Classifications may be US or foreign.

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	U	Morgan Stanley Dean Witter: Introduction to Interest Rate Swaps, January 1998.
	V	Investment Dealers Association of Canada-Compliance Interpretation Bulletin, 1 May 1992.
	W	
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